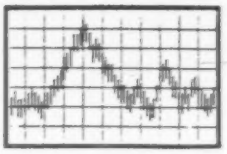
AS040-2



MONTHLY VOLUME REPORT MARCH 1991

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VOLUME OF FUTURES CONTRACTS TRADED

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	MARCH 1990	MARCH 1991	JAN-MAR 1990	JAN-MAR 1991
Wheat (5,000 bu)	209,873	291,762	619,039	672,260
Corn (5,000 bu)	924,510	932,641	2,372,287	2,486,294
Oats (5,000 bu)	33,883	30,327	90,291	80,640
Soybeans (5,000 bu)	826,570	715,439	2,016,762	2,081,325
Soybean Oil	413,924	354,973	1,105,097	944,541
Soybean Meal	400,206	310,004	985,180	915,179
Silver (1,000 oz)	13,917	10,834	46,327	36,690
Silver (5,000 oz)	133	52	400	181
Gold (kilo)	4,204	1,655	13,060	6,254
Gold (100 oz)	307	29	1,442	735
T-Bonds	7,175,441	5,658,329	21,828,624	17,179,577
T-Notes (10 Year)	480,899	508,269	1,622,703	1,535,556
T-Notes (5 Year)	164,933	252,292	626,892	791,259
T-Notes (2 Year)		11,904		47,037
Japanese Government Bonds				
Municipal Bond Index	69,685	57,053	215,194	160,694
Mortgage Backed	1,723	535	5,189	2,622
30 Day Interest	5,354	9,767	20,139	32,395
MMI Maxi	65,487	70,006	267,533	251,058
TOPIX		0		0
CHICAGO BOARD OF TRADE	10,791,049	9,215,871	31,836,159	27,224,297
Wheat (5,000 bu)	75,212	96,736	260,065	279,333
Grain Sorghum	56	227	736	470
Value Line Index	4,788	7,062	11,185	14,906
Mini Value Line	1,129	2,058	3,550	5,327
KANSAS CITY BD. OF TRADE	81,185	106,083	275,536	300,036
Coffee "C"	221,105	188,842	525,443	502,172
Sugar #11	588,021	388,672	1,631,498	1,212,750
Sugar #14	17,434	10,525	38,660	38,157
Cocoa (10 M tons)	166,277	104,973	416,244	292,032
COFFEE SUGAR & COCOA	992,837	693,012	2,611,845	2,045,111

	MARCH 1990	MARCH 1991	JAN-MAR 1990	JAN-MAR 1991
Wheat (1,000 bu)	10,561	11,628	37,263	30,305
Corn (1,000 bu)	37,214	21,461	79,365	81,652
Oats (1,000 bu)	467	376	1,557	1,153
Soybeans (1,000 bu)	137,650	129,055	326,659	343,972
Soybean Meal New	359	284	1,006	906
Live Cattle (20,000#)	1,759	1,405	5,693	3,774
Live Hogs (15,000#)	2,526	2,008	7,559	5,917
New York Silver (1000 oz)	218	745	1,951	2,637
New York Gold	1,930	1,115	5,202	2,970
Platinum	79	76	225	145
T-Bonds ($50,000)	139,105	118,121	432,581	350,477
T-Bills ($500,000)	167	126	819	455
T-Notes	0		0	
British Pound	2,337	3,672	5,272	9,187
Swiss Franc	7,697	6,676	22,953	18,910
Deutschemark	10,576	7,923	22,890	20,387
Japanese Yen	6,130	3,865	14,795	11,383
Canadian Dollar	504	475	1,546	1,188
MIDAMERICA COMMODITY EX.	359,279	166,217	967,336	885,418
Live Hogs (30,000#)	189,666	147,953	490,602	476,078
Pork Bellies (fzn)	129,476	88,056	339,325	284,109
Broilers		1,210		2,378
Live Cattle (40,000#)	354,088	288,880	1,104,589	885,250
Feeder Cattle	38,693	46,407	107,085	121,375
Lumber	20,948	10,326	70,278	34,321
T-Bills (90-day)	118,502	166,801	441,381	617,573
Eurodollar (3-month)	2,726,969	3,444,933	8,430,250	8,939,538
Dollar/Pound Diff	89	0	438	12
Dollar/Mark Diff	34	0	954	0
Dollar/Yen Diff	492	0	1,902	0
One Month LIBOR		35,490		83,865
British Pound	304,864	357,936	694,927	920,311
Canadian Dollar	120,273	114,595	319,999	307,527
Deutschemark	972,066	953,164	2,732,570	2,373,216
Japanese Yen	850,515	688,767	2,020,333	1,800,201
Swiss Franc	561,168	615,025	1,580,519	1,615,315
Australian Dollar	10,272	6,773	29,083	18,257
Nikkei 225		16,746		55,111
S&P 500 Index	1,094,224	1,180,404	3,143,576	3,254,899
CHICAGO MERCANTILE EX.	7,492,339	8,163,466	21,507,811	21,789,336
Wheat (5,000 bu)	32,107	41,207	106,519	114,168
White Wheat (5,000 bu)	19	348	19	533
Oats	4	4	4	4
MINNEAPOLIS GRAIN EX.	32,130	41,559	106,542	114,705